



# Derivatives Weekly Statistics Report

From 2006/08/07 To 2006/08/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	GOVI On 01-February-07			jGovi	243.3200	243.1090	243.3220	243.1090	0.00
07/08/2006	GOVI On 02-November-06			jGovi	238.3200	238.5090	238.3190	238.5090	886.00
07/08/2006	J153 On 31-August-10			jSwap	8.7200	8.7330	0.0461	0.0467	0.00
07/08/2006	J157 On 15-September-15			jSwap	8.7500	8.7660	0.0819	0.0829	0.00
07/08/2006	J186 On 21-December-26			jSwap	8.5800	8.5940	0.1034	0.1048	0.00
07/08/2006	J194 On 28-February-08			jSwap	8.3600	8.3720	0.0160	0.0163	0.00
07/08/2006	J201 On 22-December-14			jSwap	8.8300	8.8480	0.0789	0.0800	0.00
07/08/2006	J203 On 15-September-17			jSwap	8.7000	8.7080	0.0886	0.0890	0.00
07/08/2006	J204 On 21-December-18			jSwap	8.7200	8.7240	0.0919	0.0925	0.00
07/08/2006	J207 On 15-January-20			jSwap	8.7000	8.7060	0.0545	0.0553	0.00
07/08/2006	JBAR On 21-December-05			jBar	8.0800	0.0000	0.0000	0.0000	0.00
07/08/2006	JFRA On 01-February-07			jFra	8.7100	8.7330	0.0213	0.0213	0.00
07/08/2006	JFRA On 07-February-08			jFra	8.9800	9.0090	0.0219	0.0220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	JFRA On 03-May-07			jFra	8.8700	8.9140	0.0216	0.0217	0.00
07/08/2006	JFRA On 02-August-07			jFra	8.9200	8.9600	0.0218	0.0219	0.00
07/08/2006	JFRA On 02-November-06			jFra	8.4200	8.4210	0.0206	0.0206	0.00
07/08/2006	JFRA On 01-November-07			jFra	8.9700	9.0030	0.0235	0.0236	0.00
07/08/2006	JN02 On 02-November-06			jNote	8.8500	8.8730	0.1617	0.1621	0.00
07/08/2006	JN05 On 02-November-06			jNote	8.8900	8.9050	0.3561	0.3566	0.00
07/08/2006	JN10 On 02-November-06			jNote	8.7500	8.7560	0.5777	0.5780	0.00
07/08/2006	JROD On 31-January-07			jRod	8.2400	8.2520	0.0014	0.0018	0.00
07/08/2006	JROD On 28-February-07			jRod	8.0400	8.0460	0.0004	0.0009	0.00
07/08/2006	JROD On 31-August-06			jRod	7.3500	7.3580	0.0014	0.0010	0.00
07/08/2006	JROD On 29-September-06			jRod	7.6600	7.6620	0.0006	0.0002	0.00
07/08/2006	JROD On 31-October-06			jRod	8.0100	8.0130	0.0002	0.0006	0.00
07/08/2006	JROD On 30-November-06			jRod	7.7900	7.7910	0.0009	0.0005	0.00
07/08/2006	JROD On 29-December-06			jRod	8.0100	8.0170	0.0002	0.0006	0.00
07/08/2006	R153 On 01-February-07			Bond Future	8.3700	8.4090	119.6957	119.5741	0.00
07/08/2006	R153 On 02-November-06			Bond Future	8.4700	8.4900	116.9104	116.8407	418.00
07/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10774	10589	10774	10589	0.00
07/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10774	10589	10774	10589	0.00
07/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9727	10241	9727	10241	0.00
07/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9727	10241	9727	10241	0.00
07/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1545	1535	1545	1535	0.00
07/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27032	27720	27032	27720	0.00
07/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	552	554	552	554	0.00
07/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35056	35756	35056	35756	0.00
07/08/2006	R157 On 01-February-07			Bond Future	8.5300	8.5470	135.2176	135.0886	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R157 On 02-November-06			Bond Future	8.5400	8.5500	132.3275	132.2542	19.00
07/08/2006	R186 On 01-February-07			Bond Future	8.2800	8.2850	122.8443	122.7431	0.00
07/08/2006	R186 On 02-November-06			Bond Future	8.2800	8.2870	125.5165	125.4600	59.00
07/08/2006	R194 On 01-February-07			Bond Future	8.4400	8.4640	105.9350	105.9088	0.00
07/08/2006	R194 On 02-November-06			Bond Future	8.4400	8.4280	103.7543	103.7691	0.00
07/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3984	3910	3984	3910	0.00
07/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5881	6069	5881	6069	0.00
07/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1898	1859	1898	1859	0.00
07/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8866	9089	8866	9089	0.00
07/08/2006	R201 On 01-February-07			Bond Future	8.5300	8.5580	102.3323	102.1958	0.00
07/08/2006	R201 On 02-November-06			Bond Future	8.5300	8.5600	104.5591	104.4021	26.00
07/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26870	26389	26870	26389	0.00
07/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25959	26844	25959	26844	0.00
07/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24096	23411	24096	23411	0.00
07/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11563	12449	11563	12449	0.00
07/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	28462	27959	28462	27959	0.00
07/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	24713	25576	24713	25576	0.00
07/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	34004	33111	34004	33111	0.00
07/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7279	7957	7279	7957	0.00
07/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5077	4976	5077	4976	0.00
07/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	66203	67468	66203	67468	0.00
07/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1040	1027	1040	1027	0.00
07/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	109461	110813	109461	110813	0.00
07/08/2006	R203 On 01-February-07			Bond Future	8.5000	8.5200	101.5229	101.4071	0.00
07/08/2006	R203 On 02-November-06			Bond Future	8.5000	8.5120	99.4337	99.3576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2006	R204 On 01-February-07			Bond Future	8.4900	8.5040	97.4109	97.2957	0.00
07/08/2006	R204 On 02-November-06			Bond Future	8.4900	8.4990	99.3656	99.2927	0.00
07/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12449	12500	12449	12500	0.00
07/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	30099	30879	30099	30879	0.00
07/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6435	6516	6435	6516	0.00
07/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43018	43828	43018	43828	0.00
07/08/2006	R207 On 01-February-07			Bond Future	8.4600	8.4770	90.9964	90.9020	0.00
07/08/2006	R207 On 02-November-06			Bond Future	8.4700	8.4740	92.6971	92.6384	0.00
08/08/2006	GOVI On 01-February-07			jGovi	242.4800	243.3220	242.4810	243.3220	0.00
08/08/2006	GOVI On 02-November-06			jGovi	237.5700	238.3190	237.5670	238.3190	886.00
08/08/2006	J153 On 31-August-10			jSwap	8.8000	8.7150	0.0493	0.0461	0.00
08/08/2006	J157 On 15-September-15			jSwap	8.8300	8.7490	0.0871	0.0819	0.00
08/08/2006	J186 On 21-December-26			jSwap	8.6700	8.5770	0.1115	0.1034	0.00
08/08/2006	J194 On 28-February-08			jSwap	8.4200	8.3550	0.0173	0.0160	0.00
08/08/2006	J201 On 22-December-14			jSwap	8.9200	8.8280	0.0841	0.0789	0.00
08/08/2006	J203 On 15-September-17			jSwap	8.7900	8.7010	0.0946	0.0886	0.00
08/08/2006	J204 On 21-December-18			jSwap	8.8100	8.7150	0.0984	0.0919	0.00
08/08/2006	J207 On 15-January-20			jSwap	8.7900	8.6950	0.0614	0.0545	0.00
08/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
08/08/2006	JFRA On 01-February-07			jFra	8.8100	8.7120	0.0215	0.0213	0.00
08/08/2006	JFRA On 07-February-08			jFra	9.0900	8.9760	0.0222	0.0219	0.00

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08/08/2006	JFRA On 03-May-07			jFra	8.9900	8.8700	0.0219	0.0216	0.00
08/08/2006	JFRA On 02-August-07			jFra	9.0500	8.9240	0.0221	0.0218	0.00
08/08/2006	JFRA On 02-November-06			jFra	8.4800	8.4180	0.0207	0.0206	0.00
08/08/2006	JFRA On 01-November-07			jFra	9.0900	8.9740	0.0238	0.0235	0.00
08/08/2006	JN02 On 02-November-06			jNote	8.9500	8.8500	0.1634	0.1617	0.00
08/08/2006	JN05 On 02-November-06			jNote	8.9900	8.8880	0.3594	0.3561	0.00
08/08/2006	JN10 On 02-November-06			jNote	8.8400	8.7470	0.5813	0.5777	0.00
08/08/2006	JROD On 31-January-07			jRod	8.2400	8.2400	0.0016	0.0014	0.00
08/08/2006	JROD On 28-February-07			jRod	8.0400	8.0350	0.0006	0.0004	0.00
08/08/2006	JROD On 31-August-06			jRod	7.3500	7.3540	0.0012	0.0014	0.00
08/08/2006	JROD On 29-September-06			jRod	7.6500	7.6570	0.0005	0.0006	0.00
08/08/2006	JROD On 31-October-06			jRod	8.0000	8.0080	0.0004	0.0002	0.00
08/08/2006	JROD On 30-November-06			jRod	7.7800	7.7860	0.0007	0.0009	0.00
08/08/2006	JROD On 29-December-06			jRod	8.0100	8.0100	0.0004	0.0002	0.00
08/08/2006	R153 On 01-February-07			Bond Future	8.4600	8.3720	119.4166	119.6957	0.00
08/08/2006	R153 On 02-November-06			Bond Future	8.5300	8.4700	116.7012	116.9104	418.00
08/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9660	10774	9660	10774	0.00
08/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9660	10774	9660	10774	0.00
08/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10705	9727	10705	9727	0.00
08/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10705	9727	10705	9727	0.00
08/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1256	1545	1256	1545	0.00
08/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	28835	27032	28835	27032	0.00
08/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	426	552	426	552	0.00
08/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37022	35056	37022	35056	0.00
08/08/2006	R157 On 01-February-07			Bond Future	8.6100	8.5290	134.6457	135.2176	0.00

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08/08/2006	R157 On 02-November-06			Bond Future	8.6100	8.5400	131.8155	132.3275	19.00
08/08/2006	R186 On 01-February-07			Bond Future	8.3500	8.2760	122.0496	122.8443	0.00
08/08/2006	R186 On 02-November-06			Bond Future	8.3500	8.2820	124.7737	125.5165	59.00
08/08/2006	R194 On 01-February-07			Bond Future	8.5900	8.4380	105.7870	105.9350	0.00
08/08/2006	R194 On 02-November-06			Bond Future	8.5300	8.4400	103.6393	103.7543	0.00
08/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3354	3984	3354	3984	0.00
08/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6731	5881	6731	5881	0.00
08/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1516	1898	1516	1898	0.00
08/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9963	8866	9963	8866	0.00
08/08/2006	R201 On 01-February-07			Bond Future	8.6200	8.5340	101.8724	102.3323	0.00
08/08/2006	R201 On 02-November-06			Bond Future	8.6100	8.5330	104.1411	104.5591	26.00
08/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24475	26870	24475	26870	0.00
08/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28163	25959	28163	25959	0.00
08/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21473	24096	21473	24096	0.00
08/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13121	11563	13121	11563	0.00
08/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25989	28462	25989	28462	0.00
08/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26839	24713	26839	24713	0.00
08/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	30905	34004	30905	34004	0.00
08/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8361	7279	8361	7279	0.00
08/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4321	5077	4321	5077	0.00
08/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70046	66203	70046	66203	0.00
08/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	842	1040	842	1040	0.00
08/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	113861	109461	113861	109461	0.00
08/08/2006	R203 On 01-February-07			Bond Future	8.5800	8.5030	100.9863	101.5229	0.00
08/08/2006	R203 On 02-November-06			Bond Future	8.5700	8.5010	98.9373	99.4337	0.00

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08/08/2006	R204 On 01-February-07			Bond Future	8.5700	8.4880	96.8507	97.4109	0.00
08/08/2006	R204 On 02-November-06			Bond Future	8.5600	8.4890	98.8496	99.3656	0.00
08/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	10524	12449	10524	12449	0.00
08/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	33335	30099	33335	30099	0.00
08/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5230	6435	5230	6435	0.00
08/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	46973	43018	46973	43018	0.00
08/08/2006	R207 On 01-February-07			Bond Future	8.5400	8.4640	90.4535	90.9964	0.00
08/08/2006	R207 On 02-November-06			Bond Future	8.5400	8.4660	92.1855	92.6971	0.00
10/08/2006	GOVI On 01-February-07			jGovi	242.2900	242.4810	242.2880	242.4810	0.00
10/08/2006	GOVI On 02-November-06			jGovi	237.3700	237.5670	237.3680	237.5670	886.00
10/08/2006	J153 On 31-August-10			jSwap	8.8200	8.8030	0.0498	0.0493	0.00
10/08/2006	J157 On 15-September-15			jSwap	8.8500	8.8340	0.0880	0.0871	0.00
10/08/2006	J186 On 21-December-26			jSwap	8.6900	8.6690	0.1130	0.1115	0.00
10/08/2006	J194 On 28-February-08			jSwap	8.4100	8.4240	0.0171	0.0173	0.00
10/08/2006	J201 On 22-December-14			jSwap	8.9400	8.9200	0.0852	0.0841	0.00
10/08/2006	J203 On 15-September-17			jSwap	8.8000	8.7880	0.0952	0.0946	0.00
10/08/2006	J204 On 21-December-18			jSwap	8.8200	8.8060	0.0991	0.0984	0.00
10/08/2006	J207 On 15-January-20			jSwap	8.8000	8.7870	0.0623	0.0614	0.00
10/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
10/08/2006	JFRA On 01-February-07			jFra	8.7800	8.8080	0.0214	0.0215	0.00
10/08/2006	JFRA On 07-February-08			jFra	9.1000	9.0940	0.0222	0.0222	0.00

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10/08/2006	JFRA On 03-May-07			jFra	8.9600	8.9870	0.0218	0.0219	0.00
10/08/2006	JFRA On 02-August-07			jFra	9.0500	9.0490	0.0221	0.0221	0.00
10/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4750	0.0206	0.0207	0.00
10/08/2006	JFRA On 01-November-07			jFra	9.0900	9.0850	0.0238	0.0238	0.00
10/08/2006	JN02 On 02-November-06			jNote	8.9500	8.9530	0.1634	0.1634	0.00
10/08/2006	JN05 On 02-November-06			jNote	9.0100	8.9930	0.3600	0.3594	0.00
10/08/2006	JN10 On 02-November-06			jNote	8.8500	8.8390	0.5816	0.5813	0.00
10/08/2006	JROD On 31-January-07			jRod	8.2300	8.2420	0.0013	0.0016	0.00
10/08/2006	JROD On 28-February-07			jRod	8.0300	8.0380	0.0004	0.0006	0.00
10/08/2006	JROD On 31-August-06			jRod	7.3500	7.3520	0.0014	0.0012	0.00
10/08/2006	JROD On 29-September-06			jRod	7.6400	7.6520	0.0007	0.0005	0.00
10/08/2006	JROD On 31-October-06			jRod	7.9900	8.0000	0.0002	0.0004	0.00
10/08/2006	JROD On 30-November-06			jRod	7.7700	7.7830	0.0009	0.0007	0.00
10/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0004	0.00
10/08/2006	R153 On 01-February-07			Bond Future	8.4700	8.4570	119.3609	119.4166	0.00
10/08/2006	R153 On 02-November-06			Bond Future	8.5500	8.5300	116.6316	116.7012	418.00
10/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9205	9660	9205	9660	0.00
10/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9205	9660	9205	9660	0.00
10/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10947	10705	10947	10705	0.00
10/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10947	10705	10947	10705	0.00
10/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1129	1256	1129	1256	0.00
10/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29404	28835	29404	28835	0.00
10/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	370	426	370	426	0.00
10/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37663	37022	37663	37022	0.00
10/08/2006	R157 On 01-February-07			Bond Future	8.6300	8.6090	134.5317	134.6457	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R157 On 02-November-06			Bond Future	8.6200	8.6100	131.7425	131.8155	19.00
10/08/2006	R186 On 01-February-07			Bond Future	8.3700	8.3470	121.7606	122.0496	0.00
10/08/2006	R186 On 02-November-06			Bond Future	8.3700	8.3480	124.4830	124.7737	59.00
10/08/2006	R194 On 01-February-07			Bond Future	8.6200	8.5850	105.7529	105.7870	0.00
10/08/2006	R194 On 02-November-06			Bond Future	8.5600	8.5330	103.6023	103.6393	0.00
10/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3196	3354	3196	3354	0.00
10/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6914	6731	6914	6731	0.00
10/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1419	1516	1419	1516	0.00
10/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10208	9963	10208	9963	0.00
10/08/2006	R201 On 01-February-07			Bond Future	8.6300	8.6150	101.8158	101.8724	0.00
10/08/2006	R201 On 02-November-06			Bond Future	8.6300	8.6050	103.9965	104.1411	26.00
10/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25553	25989	25553	25989	0.00
10/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26969	26839	26969	26839	0.00
10/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24050	24475	24050	24475	0.00
10/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28304	28163	28304	28163	0.00
10/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20440	21473	20440	21473	0.00
10/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13534	13121	13534	13121	0.00
10/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	29713	30905	29713	30905	0.00
10/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8616	8361	8616	8361	0.00
10/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4163	4321	4163	4321	0.00
10/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70454	70046	70454	70046	0.00
10/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	795	842	795	842	0.00
10/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114380	113861	114380	113861	0.00
10/08/2006	R203 On 01-February-07			Bond Future	8.6000	8.5820	100.8443	100.9863	0.00
10/08/2006	R203 On 02-November-06			Bond Future	8.5900	8.5730	98.7931	98.9373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R204 On 01-February-07			Bond Future	8.5900	8.5660	96.7006	96.8507	0.00
10/08/2006	R204 On 02-November-06			Bond Future	8.5800	8.5600	98.6976	98.8496	0.00
10/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9822	10524	9822	10524	0.00
10/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	34151	33335	34151	33335	0.00
10/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4780	5230	4780	5230	0.00
10/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48042	46973	48042	46973	0.00
10/08/2006	R207 On 01-February-07			Bond Future	8.5600	8.5390	90.2951	90.4535	0.00
10/08/2006	R207 On 02-November-06			Bond Future	8.5600	8.5360	92.0328	92.1855	0.00
11/08/2006	GOVI On 01-February-07			jGovi	241.9600	242.2880	241.9620	242.2880	0.00
11/08/2006	GOVI On 02-November-06			jGovi	237.0400	237.3680	237.0360	237.3680	886.00
11/08/2006	J153 On 31-August-10			jSwap	8.8500	8.8160	0.0512	0.0498	0.00
11/08/2006	J157 On 15-September-15			jSwap	8.8900	8.8480	0.0904	0.0880	0.00
11/08/2006	J186 On 21-December-26			jSwap	8.7300	8.6860	0.1166	0.1130	0.00
11/08/2006	J194 On 28-February-08			jSwap	8.4300	8.4120	0.0175	0.0171	0.00
11/08/2006	J201 On 22-December-14			jSwap	8.9800	8.9390	0.0872	0.0852	0.00
11/08/2006	J203 On 15-September-17			jSwap	8.8400	8.7960	0.0979	0.0952	0.00
11/08/2006	J204 On 21-December-18			jSwap	8.8600	8.8160	0.1020	0.0991	0.00
11/08/2006	J207 On 15-January-20			jSwap	8.8400	8.7990	0.0655	0.0623	0.00
11/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
11/08/2006	JFRA On 01-February-07			jFra	8.8000	8.7830	0.0215	0.0214	0.00
11/08/2006	JFRA On 07-February-08			jFra	9.1700	9.0980	0.0223	0.0222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	JFRA On 03-May-07			jFra	8.9800	8.9550	0.0219	0.0218	0.00
11/08/2006	JFRA On 02-August-07			jFra	9.0900	9.0450	0.0222	0.0221	0.00
11/08/2006	JFRA On 02-November-06			jFra	8.4500	8.4440	0.0206	0.0206	0.00
11/08/2006	JFRA On 01-November-07			jFra	9.1500	9.0850	0.0240	0.0238	0.00
11/08/2006	JN02 On 02-November-06			jNote	9.0000	8.9510	0.1642	0.1634	0.00
11/08/2006	JN05 On 02-November-06			jNote	9.0500	9.0100	0.3613	0.3600	0.00
11/08/2006	JN10 On 02-November-06			jNote	8.8900	8.8490	0.5833	0.5816	0.00
11/08/2006	JROD On 31-January-07			jRod	8.2200	8.2270	0.0017	0.0013	0.00
11/08/2006	JROD On 28-February-07			jRod	8.0300	8.0260	0.0007	0.0004	0.00
11/08/2006	JROD On 31-August-06			jRod	7.3500	7.3480	0.0010	0.0014	0.00
11/08/2006	JROD On 29-September-06			jRod	7.6300	7.6430	0.0003	0.0007	0.00
11/08/2006	JROD On 31-October-06			jRod	7.9700	7.9870	0.0005	0.0002	0.00
11/08/2006	JROD On 30-November-06			jRod	7.7700	7.7740	0.0006	0.0009	0.00
11/08/2006	JROD On 29-December-06			jRod	7.9900	7.9970	0.0005	0.0002	0.00
11/08/2006	R153 On 01-February-07			Bond Future	8.5100	8.4740	119.2529	119.3609	0.00
11/08/2006	R153 On 02-November-06			Bond Future	8.5800	8.5500	116.5273	116.6316	418.00
11/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8657	9205	8657	9205	0.00
11/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8657	9205	8657	9205	0.00
11/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11442	10947	11442	10947	0.00
11/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11442	10947	11442	10947	0.00
11/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	999	1129	999	1129	0.00
11/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30318	29404	30318	29404	0.00
11/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	317	370	317	370	0.00
11/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38653	37663	38653	37663	0.00
11/08/2006	R157 On 01-February-07			Bond Future	8.6500	8.6250	134.3468	134.5317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R157 On 02-November-06			Bond Future	8.6500	8.6200	131.5241	131.7425	19.00
11/08/2006	R186 On 01-February-07			Bond Future	8.4100	8.3730	121.3622	121.7606	0.00
11/08/2006	R186 On 02-November-06			Bond Future	8.4100	8.3740	124.0822	124.4830	59.00
11/08/2006	R194 On 01-February-07			Bond Future	8.6800	8.6190	105.6916	105.7529	0.00
11/08/2006	R194 On 02-November-06			Bond Future	8.6200	8.5630	103.5357	103.6023	0.00
11/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2955	3196	2955	3196	0.00
11/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7286	6914	7286	6914	0.00
11/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1280	1419	1280	1419	0.00
11/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10682	10208	10682	10208	0.00
11/08/2006	R201 On 01-February-07			Bond Future	8.6500	8.6250	101.6689	101.8158	0.00
11/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.6300	103.9271	103.9965	26.00
11/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24744	25553	24744	25553	0.00
11/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27628	26969	27628	26969	0.00
11/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23267	24050	23267	24050	0.00
11/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28990	28304	28990	28304	0.00
11/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19946	20440	19946	20440	0.00
11/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13733	13534	13733	13534	0.00
11/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	29141	29713	29141	29713	0.00
11/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8737	8616	8737	8616	0.00
11/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3921	4163	3921	4163	0.00
11/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71681	70454	71681	70454	0.00
11/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	733	795	733	795	0.00
11/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115788	114380	115788	114380	0.00
11/08/2006	R203 On 01-February-07			Bond Future	8.6300	8.6030	100.6688	100.8443	0.00
11/08/2006	R203 On 02-November-06			Bond Future	8.6200	8.5940	98.6219	98.7931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2006	R204 On 01-February-07			Bond Future	8.6200	8.5870	96.4797	96.7006	0.00
11/08/2006	R204 On 02-November-06			Bond Future	8.6100	8.5810	98.4740	98.6976	0.00
11/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9025	9822	9025	9822	0.00
11/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	35591	34151	35591	34151	0.00
11/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4298	4780	4298	4780	0.00
11/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	49797	48042	49797	48042	0.00
11/08/2006	R207 On 01-February-07			Bond Future	8.6000	8.5610	90.0510	90.2951	0.00
11/08/2006	R207 On 02-November-06			Bond Future	8.5900	8.5570	91.7863	92.0328	0.00